DE-1012619

DERWENT-ACC-NO: **2001-041986**

DERWENT-WEEK: 200106

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TITLE: **Automatic** monitoring and analysis of financial index

                    time series for generation of none gain limited
                    transaction order signals by comparison of
existing

                    values with previous values according to two
different

                    criteria

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PATENT-ASSIGNEE: SCHAEFERMEIER B [SCHAI]

PRIORITY-DATA: 1999DE-1012619 (March 22, 1999)

PATENT-FAMILY:
PUB-NO   PUB-DATE   LANGUAGE
PAGES   MAIN-IPC
DE 19956626 A1   October 5, 2000   N/A
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APPLICATION-DATA:
PUB-NO   APPL-DESCRIPTOR   APPL-NO
APPL-DATE
DE 19956626A1   N/A   1999DE-1056626
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INT-CL (IPC): G06F017/60

ABSTRACTED-PUB-NO: DE 19956626A

BASIC-ABSTRACT:

NOVELTY - During continuous cycles, not necessarily of the same
duration, a
first index value is captured according to certain selection
criteria. The
most recently captured index value is compared with an earlier value
to see if
a trend criterion is fulfilled, if so a second trend criterion is
used to
compare the values. Depending on the comparison result a transaction

signal
(buy or sell) is generated.

DETAILED DESCRIPTION - An INDEPENDENT CLAIM is made for a device for use in
automatic generation of transaction orders.

USE - The invention relates to a computer based system for **generating buy or
sell orders** in financial, particularly options based, markets by comparison of
current index trends with previous index trends.

ADVANTAGE - The system is not gains limited, i.e. an **automatic** sell is not
generated as soon as a certain profit percentage has been obtained.

CHOSEN-DRAWING: Dwg.0/5

TITLE-TERMS: **AUTOMATIC** MONITOR ANALYSE FINANCIAL INDEX TIME SERIES GENERATE

        GAIN LIMIT TRANSACTION ORDER SIGNAL COMPARE EXIST VALUE VALUE

        ACCORD TWO CRITERIA

DERWENT-CLASS:　T01

EPI-CODES:　T01-J05A2;

SECONDARY-ACC-NO:
Non-CPI Secondary Accession Numbers:　N2001-031422